

22. Secondary Market Transactions in Government Securities (Face Value)@

(Amount in Rs. crore)

| <i>Item</i> | For the Week Ended Mar. 5, 2010 | | | For the Week Ended Mar. 12, 2010 | | |
|-------------------------------------------------------|---------------------------------|------------------------|--------------------|----------------------------------|------------------------|--------------------|
| | Amount | YTM (%PA) Indicative** | | Amount | YTM (%PA) Indicative** | |
| | | Minimum | Maximum | | Minimum | Maximum |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 |
| I. Outright Transactions | | | | | | |
| 1. Govt. of India Dated Securities | | | | | | |
| Maturing in the year | | | | | | |
| 2009-10 | — | — | — | — | — | — |
| 2010-11 | 68 | 3.9566 | 8.6213 | 1,913 | 3.9927 | 4.5639 |
| 2011-12 | 85 | 5.3409 | 5.3717 | 193 | 5.2153 | 6.2987 |
| 2012-13 | 832 | 6.0701 | 6.6703 | 1,060 | 6.0579 | 6.6700 |
| 2013-14 | 520 | 6.8622 | 6.9600 | 626 | 6.8261 | 6.9406 |
| 2014-15 | 1,206 | 7.2397 | 7.4145 | 419 | 7.2652 | 7.9909 |
| 2015-18 | 13,692 | 7.4191 | 8.2017 | 12,899 | 7.5172 | 7.9300 |
| 2018-19 | 41 | 7.9203 | 8.1334 | 114 | 7.8478 | 8.0035 |
| Beyond 2019 | 15,418 | 4.6572 | 8.5000 | 9,855 | 4.6524 | 8.4906 |
| 2. State Government Securities | 890 | 5.6000 | 8.5438 | 1,152 | 4.0114 | 8.5400 |
| 3. Treasury Bills (Residual Maturity in Days) | | | | | | |
| (a) Upto 14 Days | 116 | 2.8501 | 3.6574 | 629 | 3.0000 | 5.3557 |
| (b) 15 - 91 Days | 4,486 | 3.4000 | 7.6237 | 5,638 | 3.5000 | 4.3382 |
| (c) 92 - 182 Days | 233 | 4.3501 | 4.7101 | 275 | 4.3000 | 4.6500 |
| (d) 183 - 364 Days | 260 | 4.9000 | 5.0000 | 775 | 4.9543 | 5.1001 |
| II. RBI* : Sales | 218 | | | 10 | | |
| : Purchases | 222 | | | 10+ | | |
| III. Repo Transactions ✕ (Other than with RBI) | | | | | | |
| | Amount | Rates (%PA) | Rates (%PA) | Amount | Rates (%PA) | Rates (%PA) |
| | | Minimum | Maximum | | Minimum | Maximum |
| 1. Govt. of India Dated Securities | 71,312 | 1.50 (1) | 4.50 (4) | 1,20,846 | 1.25 (1) | 4.50 (8) |
| 2. State Govt. Securities | 774 | 2.50 (1) | 3.20 (3) | 651 | 2.25 (1) | 3.15 (3) |
| 3. 91 Day Treasury Bills | 12,773 | 1.75 (1) | 3.20 (3) | 21,174 | 2.60 (1) | 3.40 (3) |
| 4. 182 Day Treasury Bills | 1,781 | 1.50 (1) | 3.20 (3) | 5,251 | 2.50 (1) | 3.20 (3) |
| 5. 364 Day Treasury Bills | 3,887 | 2.90 (1) | 3.20 (3) | 7,655 | 2.55 (1) | 3.25 (3) |
| IV. RBI: Repo ✕ ^ | — | — | — | — | — | — |
| : Reverse Repo ! | 2,81,925 | — | 3.25 | 3,32,295 | — | 3.25 |

@ : As reported in Subsidiary General Ledger Accounts at RBI, including 'When Issued' transactions.

* : RBI's sales and purchases include transactions in other offices and transactions on behalf of the State Governments and others.

** : Minimum and maximum YTM's (% PA) indicative have been given excluding transactions of Non-standard lot size (Less than Rs.5 crore).

✕ : Represent the first leg of transactions.

^ : Data relate to Repo auctions under Liquidity Adjustment Facility effective from June 5, 2000 (See Table 9).

! : Includes Reverse Repo auctions under Liquidity Adjustment Facility.

+ : Includes purchase of Oil Marketing Companies Government of India Special Bonds (Oil bonds) of Rs. NIL (face value) under Special Market Operation (SMO).

Note : Figures in brackets indicate Repo Period.